

Fiona Ma, CPA

Treasurer

State of California



**POOLED MONEY INVESTMENT
BOARD REPORT**

OCTOBER 31, 2020

STATE OF CALIFORNIA
STATE TREASURER'S OFFICE

POOLED MONEY INVESTMENT BOARD REPORT

OCTOBER 2020

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Summary of Investment Data
A Comparison of October 2020 with October 2019
(Dollars In Thousands)

	October 2020	October 2019	Change
Average Daily Portfolio (\$)	103,573,622	90,252,457	+13,321,165
Accrued Earnings (\$)	54,503	167,395	-112,892
Effective Yield (%)	0.620	2.190	-1.57
Average Life-Month End (In Days)	177	203	-26
Total Security Transactions			
Amount (\$)	33,915,766	31,540,262	+2,375,504
Number	681	632	+49
Total Time Deposit Transactions			
Amount (\$)	3,327,500	3,263,500	+64,000
Number	116	113	+3
Average Workday Investment Activity (\$)	1,692,876	1,513,207	+179,669
Prescribed Demand Account Balances For Services (\$)	1,745,000	263,600	+1,481,400



Selected Investment Data Analysis of the Pooled Money Investment Account Portfolio

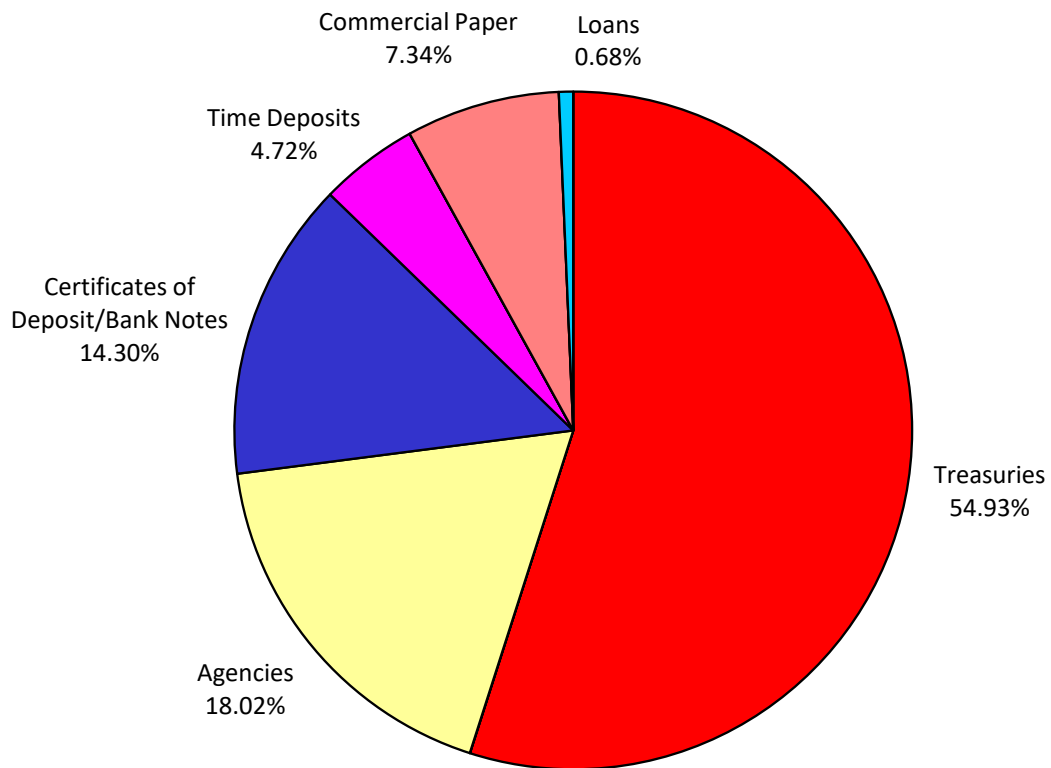
(Dollars In Thousands)

October 31, 2020

<u>TYPE OF SECURITY</u>	<u>AMOUNT (\$)</u>	<u>PERCENT OF PORTFOLIO</u>	<u>DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH</u>
Government			
Bills	31,281,870	30.84	-3.42
Bonds	0	0.00	0
Notes	24,430,354	24.09	+1.91
Strips	0	0.00	0
Total Government	<u>55,712,224</u>	<u>54.93</u>	<u>-1.51</u>
Agency Debentures	4,313,757	4.25	+0.17
Certificates of Deposit	14,500,406	14.30	+1.20
Bank Notes	0	0.00	0
Repurchases	0	0.00	0
Agency Discount Notes	13,969,902	13.77	-0.39
Time Deposits	4,782,500	4.72	+0.21
GNMAs	0	0.00	0
Commercial Paper	7,442,816	7.34	+0.46
Remics	14,763	0.01	0
Corporate Bonds	0	0.00	0
AB 55 Loans	690,043	0.68	+0.04
GF Loans	0	0.00	0
Other	0	0.00	-0.18
Reversed Repurchases	0	0.00	0
Total (All Types)	<u>101,426,411</u>	<u>100.00</u>	

<u>INVESTMENT ACTIVITY</u>	<u>October 2020</u>		<u>September 2020</u>	
	<u>NUMBER</u>	<u>AMOUNT (\$)</u>	<u>NUMBER</u>	<u>AMOUNT (\$)</u>
Pooled Money	681	33,915,766	916	45,739,362
Other	9	80,802	45	3,576,407
Time Deposits	116	3,327,500	79	2,388,000
Total	<u>806</u>	<u>37,324,068</u>	<u>1,040</u>	<u>51,703,769</u>
PMIA Monthly Average Effective Yield (%)		0.620		0.685
Year to Date Yield Last Day of Month (%)		0.754		0.796

**Pooled Money Investment Account
Portfolio Composition
\$101.4 billion
10/31/20**



Percentages may not total 100%, due to rounding.

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/01/20 REDEMPTIONS									
CD		US BANK	0.900	10/01/20	0.900	50,000	210	262,500.00	0.913
CD		US BANK	0.900	10/01/20	0.900	50,000	210	262,500.00	0.913
CP		VERSAILLES		10/01/20	0.300	50,000	105	43,750.00	0.304
CP		TOYOTA		10/01/20	1.520	50,000	154	325,111.11	1.551
CP		TOYOTA		10/01/20	1.520	50,000	154	325,111.11	1.551
CP		JPM LLC		10/01/20	1.660	50,000	246	567,166.67	1.707
CP		JPM LLC		10/01/20	1.660	50,000	246	567,166.67	1.707
CP		APPLE		10/01/20	1.630	50,000	251	568,236.11	1.676
CP		SCOTIA NY		10/01/20	1.750	50,000	259	629,513.89	1.802
CP		SCOTIA NY		10/01/20	1.750	50,000	259	629,513.89	1.802
DEB		FHLB	2.625	10/01/20	2.911	25,000	721	1,430,520.83	2.921
DEB		FHLB	2.625	10/01/20	2.925	20,000	721	1,149,816.67	2.935
DEB		IBRD	2.920	10/01/20	2.920	50,000	729	2,911,888.89	2.924
DEB		IBRD	2.920	10/01/20	2.920	50,000	729	2,911,888.89	2.924
DEB		IBRD	2.920	10/01/20	2.920	50,000	729	2,911,888.89	2.924
DEB		IBRD	2.920	10/01/20	2.920	50,000	729	2,911,888.89	2.924
DEB		FHLB	2.625	10/01/20	2.753	50,000	752	2,828,812.50	2.761
DEB		FHLB	2.625	10/01/20	2.753	50,000	752	1,414,406.25	2.761
DEB		FHLB	2.625	10/01/20	2.700	50,000	755	2,787,000.00	2.706
DEB		FHLB	2.625	10/01/20	2.733	50,000	755	2,820,000.00	2.740
DEB		FHLB	2.625	10/01/20	2.733	50,000	755	2,820,000.00	2.740
DEB		FHLMC	1.605	10/01/20	1.605	50,000	1,112	2,443,166.67	1.608
DEB		FHLMC	1.605	10/01/20	1.605	50,000	1,112	2,443,166.67	1.608
DN		FHLB		10/01/20	0.140	50,000	107	20,805.56	0.142
DN		FHLB		10/01/20	0.140	50,000	107	20,805.56	0.142
DN		IBRD		10/01/20	0.100	50,000	149	20,694.44	0.101
DN		IBRD		10/01/20	0.100	50,000	149	20,694.44	0.101
DN		IBRD		10/01/20	0.100	50,000	149	20,694.44	0.101
DN		IBRD		10/01/20	0.200	50,000	175	48,611.11	0.203
DN		IBRD		10/01/20	0.200	50,000	175	48,611.11	0.203
DN		IBRD		10/01/20	0.300	50,000	175	72,916.67	0.305
DN		IBRD		10/01/20	0.300	50,000	175	72,916.67	0.305
DN		IBRD		10/01/20	0.300	50,000	175	72,916.67	0.305
DN		IBRD		10/01/20	0.300	50,000	175	72,916.67	0.305
DN		IBRD		10/01/20	0.600	50,000	196	163,333.33	0.610
DN		IBRD		10/01/20	0.600	50,000	196	163,333.33	0.610
DN		FHLB		10/01/20	0.520	50,000	199	143,722.22	0.529
DN		FHLB		10/01/20	0.520	50,000	199	143,722.22	0.529
DN		FHLMC		10/01/20	1.460	50,000	224	454,222.22	1.498
DN		FHLMC		10/01/20	1.460	50,000	224	454,222.22	1.498
DN		FHLMC		10/01/20	1.450	50,000	241	485,347.22	1.489
DN		FHLMC		10/01/20	1.450	50,000	241	485,347.22	1.489
DN		FHLMC		10/01/20	1.470	50,000	245	500,208.33	1.510
DN		FHLMC		10/01/20	1.470	50,000	245	500,208.33	1.510
DN		FHLMC		10/01/20	1.500	50,000	251	522,916.67	1.541
DN		FHLMC		10/01/20	1.500	50,000	251	522,916.67	1.541
DN		FHLMC		10/01/20	1.500	50,000	254	529,166.67	1.541
DN		FHLMC		10/01/20	1.500	50,000	254	529,166.67	1.541
TR		BILL		10/01/20	0.115	50,000	79	12,618.06	0.117
TR		BILL		10/01/20	0.115	50,000	79	12,618.06	0.117
TR		BILL		10/01/20	0.115	50,000	79	12,618.06	0.117
TR		BILL		10/01/20	0.115	50,000	79	12,618.06	0.117

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/01/20 REDEMPTIONS (Continued)									
TR	BILL			10/01/20	0.118	50,000	79	12,892.36	0.119
TR	BILL			10/01/20	0.118	50,000	79	12,892.36	0.119
TR	BILL			10/01/20	0.118	50,000	79	12,892.36	0.119
TR	BILL			10/01/20	0.118	50,000	79	12,892.36	0.119
TR	BILL			10/01/20	0.163	50,000	118	26,631.94	0.165
TR	BILL			10/01/20	0.163	50,000	118	26,631.94	0.165
TR	BILL			10/01/20	0.163	50,000	118	26,631.94	0.165
TR	BILL			10/01/20	0.160	50,000	125	27,777.78	0.162
TR	BILL			10/01/20	0.160	50,000	125	27,777.78	0.162
TR	BILL			10/01/20	0.140	50,000	127	24,694.44	0.142
TR	BILL			10/01/20	0.140	50,000	127	24,694.44	0.142
TR	BILL			10/01/20	0.143	50,000	127	25,135.42	0.145
TR	BILL			10/01/20	0.143	50,000	127	25,135.42	0.145
TR	BILL			10/01/20	0.143	50,000	127	25,135.42	0.145
TR	BILL			10/01/20	0.115	50,000	135	21,562.50	0.117
TR	BILL			10/01/20	0.115	50,000	135	21,562.50	0.117
TR	BILL			10/01/20	0.115	50,000	135	21,562.50	0.117
TR	BILL			10/01/20	0.115	50,000	135	21,562.50	0.117
TR	BILL			10/01/20	0.121	50,000	135	22,687.50	0.123
TR	BILL			10/01/20	0.121	50,000	135	22,687.50	0.123
TR	BILL			10/01/20	0.121	50,000	135	22,687.50	0.123
TR	BILL			10/01/20	0.121	50,000	135	22,687.50	0.123
TR	BILL			10/01/20	0.110	50,000	142	21,694.44	0.112
TR	BILL			10/01/20	0.110	50,000	142	21,694.44	0.112
TR	BILL			10/01/20	0.115	50,000	154	24,597.22	0.117
TR	BILL			10/01/20	0.115	50,000	154	24,597.22	0.117
TR	BILL			10/01/20	0.115	50,000	154	24,597.22	0.117
TR	BILL			10/01/20	0.111	50,000	160	24,666.67	0.113
TR	BILL			10/01/20	0.111	50,000	160	24,666.67	0.113
TR	BILL			10/01/20	0.115	50,000	160	25,555.56	0.117
TR	BILL			10/01/20	0.115	50,000	160	25,555.56	0.117
TR	BILL			10/01/20	0.115	50,000	160	25,555.56	0.117
TR	BILL			10/01/20	0.115	50,000	160	25,555.56	0.117
TR	BILL			10/01/20	0.110	50,000	162	24,750.00	0.112
TR	BILL			10/01/20	0.110	50,000	162	24,750.00	0.112
TR	BILL			10/01/20	0.110	50,000	162	24,750.00	0.112
TR	BILL			10/01/20	0.110	50,000	162	24,750.00	0.112
TR	BILL			10/01/20	0.095	50,000	163	21,506.94	0.096
TR	BILL			10/01/20	0.095	50,000	163	21,506.94	0.096
TR	BILL			10/01/20	0.103	50,000	163	23,204.86	0.104
TR	BILL			10/01/20	0.103	50,000	163	23,204.86	0.104
TR	BILL			10/01/20	0.103	50,000	163	23,204.86	0.104
TR	BILL			10/01/20	0.103	50,000	163	23,204.86	0.104
TR	BILL			10/01/20	0.113	50,000	163	25,468.75	0.114
TR	BILL			10/01/20	0.113	50,000	163	25,468.75	0.114
TR	BILL			10/01/20	0.113	50,000	163	25,468.75	0.114
TR	BILL			10/01/20	0.113	50,000	163	25,468.75	0.114
TR	BILL			10/01/20	0.115	50,000	163	26,034.72	0.117
TR	BILL			10/01/20	0.115	50,000	163	26,034.72	0.117
TR	BILL			10/01/20	0.115	50,000	163	26,034.72	0.117
TR	BILL			10/01/20	0.115	50,000	163	26,034.72	0.117
TR	BILL			10/01/20	0.105	50,000	164	23,916.67	0.107
TR	BILL			10/01/20	0.105	50,000	164	23,916.67	0.107
TR	BILL			10/01/20	0.105	50,000	164	23,916.67	0.107

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/01/20 REDEMPTIONS (Continued)									
TR	BILL			10/01/20	0.105	50,000	164	23,916.67	0.107
TR	BILL			10/01/20	0.105	50,000	164	23,916.67	0.107
TR	BILL			10/01/20	0.105	50,000	164	23,916.67	0.107
TR	BILL			10/01/20	0.125	50,000	164	28,472.22	0.127
TR	BILL			10/01/20	0.125	50,000	164	28,472.22	0.127
TR	BILL			10/01/20	0.125	50,000	164	28,472.22	0.127
TR	BILL			10/01/20	0.125	50,000	164	28,472.22	0.127
TR	BILL			10/01/20	0.125	50,000	164	28,472.22	0.127
TR	BILL			10/01/20	0.125	50,000	164	28,472.22	0.127
TR	BILL			10/01/20	0.135	50,000	164	30,750.00	0.137
TR	BILL			10/01/20	0.135	50,000	164	30,750.00	0.137
TR	BILL			10/01/20	0.135	50,000	164	30,750.00	0.137
TR	BILL			10/01/20	0.148	50,000	175	35,850.69	0.150
TR	BILL			10/01/20	0.148	50,000	175	35,850.69	0.150
TR	BILL			10/01/20	0.185	50,000	175	44,965.28	0.188
TR	BILL			10/01/20	0.185	50,000	175	44,965.28	0.188
TR	BILL			10/01/20	0.210	50,000	175	51,041.67	0.213
TR	BILL			10/01/20	0.210	50,000	175	51,041.67	0.213
TR	BILL			10/01/20	0.211	50,000	175	51,284.72	0.214
TR	BILL			10/01/20	0.211	50,000	175	51,284.72	0.214
TR	BILL			10/01/20	0.080	50,000	182	20,222.22	0.081
TR	BILL			10/01/20	0.080	50,000	182	20,222.22	0.081
TR	BILL			10/01/20	0.080	50,000	182	20,222.22	0.081
YCD	CIBC		0.830	10/01/20	0.830	50,000	162	186,750.00	0.842
YCD	CIBC		0.830	10/01/20	0.830	50,000	162	186,750.00	0.842
YCD	CR SUISSE		1.120	10/01/20	1.120	50,000	163	253,555.56	1.136
YCD	CR SUISSE		1.120	10/01/20	1.120	50,000	163	253,555.56	1.136
YCD	SCOTIA		1.000	10/01/20	1.000	50,000	175	243,055.56	1.014
YCD	SCOTIA		1.000	10/01/20	1.000	50,000	175	243,055.56	1.014
YCD	TORONTO		2.500	10/01/20	2.500	50,000	196	680,555.56	2.535
YCD	TORONTO		2.500	10/01/20	2.500	50,000	196	680,555.56	2.535
YCD	LLOYDS		0.860	10/01/20	0.860	50,000	210	250,833.33	0.872
YCD	LLOYDS		0.860	10/01/20	0.860	50,000	210	250,833.33	0.872
YCD	SVENSKA		1.480	10/01/20	1.480	50,000	218	448,111.11	1.505
YCD	SVENSKA		1.480	10/01/20	1.480	50,000	218	448,111.11	1.505
YCD	WESTPAC		1.850	10/01/20	1.850	50,000	343	881,319.44	1.881
YCD	WESTPAC		1.850	10/01/20	1.850	50,000	343	881,319.44	1.881

10/01/20 PURCHASES

CP	MIZUHO NY			01/11/21	0.170	50,000			
CP	MIZUHO NY			01/11/21	0.170	50,000			
CP	APPLE			01/27/21	0.100	50,000			
CP	TOYOTA			04/01/21	0.240	50,000			
CP	TOYOTA			04/01/21	0.240	50,000			
CP	CGMI			05/03/21	0.200	50,000			
DN	IBRD			04/01/21	0.100	50,000			
DN	IBRD			04/01/21	0.100	50,000			
DN	IBRD			04/01/21	0.100	50,000			
DN	IBRD			04/01/21	0.100	50,000			
TR	BILL			04/01/21	0.100	50,000			
TR	BILL			04/01/21	0.100	50,000			
TR	BILL			04/01/21	0.100	50,000			
TR	BILL			04/01/21	0.100	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/01/20 PURCHASES (Continued)									
	TR	BILL		04/01/21	0.100	50,000			
	TR	BILL		04/01/21	0.100	50,000			
	TR	BILL		04/01/21	0.106	50,000			
	TR	BILL		04/01/21	0.106	50,000			
	TR	NOTE	1.125	02/28/22	0.127	50,000			
	TR	NOTE	1.125	02/28/22	0.127	50,000			
	YCD	KBC	0.120	11/03/20	0.120	50,000			
	YCD	KBC	0.120	11/03/20	0.120	50,000			
	YCD	CIBC	0.160	01/04/21	0.160	50,000			
	YCD	CIBC	0.160	01/04/21	0.160	50,000			
10/02/20 REDEMPTIONS									
	CP	RABO NY		10/02/20	0.090	50,000	16	2,000.00	0.091
	CP	RABO NY		10/02/20	0.090	50,000	16	2,000.00	0.091
	YCD	KBC	0.080	10/02/20	0.080	50,000	16	1,777.78	0.081
	YCD	KBC	0.080	10/02/20	0.080	50,000	16	1,777.78	0.081
10/02/20 PURCHASES									
	CP	CRC		01/11/21	0.160	50,000			
	TR	BILL		04/01/21	0.100	50,000			
	TR	BILL		04/01/21	0.100	50,000			
	TR	BILL		04/01/21	0.100	50,000			
	TR	BILL		04/01/21	0.100	50,000			
	YCD	LLOYDS	0.270	07/01/21	0.270	50,000			
	YCD	LLOYDS	0.270	07/01/21	0.270	50,000			
10/05/20 REDEMPTION									
	CP	AMAZON		10/05/20	0.090	50,000	62	7,750.00	0.091
10/05/20 PURCHASES									
	CP	PROCTER		01/11/21	0.100	50,000			
	CP	AMAZON		01/25/21	0.100	50,000			
	TR	BILL		04/01/21	0.096	50,000			
	TR	BILL		04/01/21	0.096	50,000			
	TR	BILL		04/01/21	0.096	50,000			
10/06/20 NO REDEMPTIONS									
10/06/20 PURCHASES									
	CP	CR AG NY		11/24/20	0.100	50,000			
	CP	CR AG NY		11/24/20	0.100	50,000			
	CP	MUFG BK		01/04/21	0.130	50,000			
	CP	MUFG BK		01/04/21	0.130	50,000			
	TR	BILL		03/02/21	0.095	50,000			
	TR	BILL		03/02/21	0.095	50,000			
	TR	BILL		03/02/21	0.095	50,000			
	TR	BILL		03/02/21	0.095	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/06/20 PURCHASES (Continued)									
	TR	BILL		04/01/21	0.100	50,000			
	TR	BILL		04/01/21	0.100	50,000			
	TR	BILL		04/01/21	0.100	50,000			
	TR	BILL		04/01/21	0.100	50,000			
	TR	BILL		04/01/21	0.101	50,000			
	TR	BILL		04/01/21	0.101	50,000			
	YCD	KBC	0.120	11/24/20	0.120	50,000			
	YCD	KBC	0.120	11/24/20	0.120	50,000			
	YCD	NORINCHUK	0.130	11/24/20	0.130	50,000			
	YCD	NORINCHUK	0.130	11/24/20	0.130	50,000			
10/07/20 NO REDEMPTIONS									
10/07/20 PURCHASES									
	CP	PFIZER		11/24/20	0.090	50,000			
	CP	SCOTIA NY		07/01/21	0.220	50,000			
	CP	SCOTIA NY		07/01/21	0.220	50,000			
	TR	BILL		04/01/21	0.096	50,000			
	TR	BILL		04/01/21	0.096	50,000			
	TR	BILL		04/01/21	0.096	50,000			
	YCD	FORTIS	0.200	03/08/21	0.200	50,000			
	YCD	FORTIS	0.200	03/08/21	0.200	50,000			
10/08/20 REDEMPTIONS									
	TR	BILL		10/08/20	0.125	50,000	87	15,104.17	0.127
	TR	BILL		10/08/20	0.125	50,000	87	15,104.17	0.127
	TR	BILL		10/08/20	0.125	50,000	87	15,104.17	0.127
	TR	BILL		10/08/20	0.125	50,000	87	15,104.17	0.127
	TR	BILL		10/08/20	0.125	50,000	87	15,104.17	0.127
	TR	BILL		10/08/20	0.125	50,000	87	15,104.17	0.127
	TR	BILL		10/08/20	0.125	50,000	87	15,104.17	0.127
	TR	BILL		10/08/20	0.126	50,000	87	15,225.00	0.128
	TR	BILL		10/08/20	0.126	50,000	87	15,225.00	0.128
	TR	BILL		10/08/20	0.125	50,000	91	15,798.61	0.127
	TR	BILL		10/08/20	0.125	50,000	91	15,798.61	0.127
	TR	BILL		10/08/20	0.135	50,000	98	18,375.00	0.137
	TR	BILL		10/08/20	0.135	50,000	98	18,375.00	0.137
	TR	BILL		10/08/20	0.135	50,000	98	18,375.00	0.137
	TR	BILL		10/08/20	0.153	50,000	127	26,899.31	0.155
	TR	BILL		10/08/20	0.153	50,000	127	26,899.31	0.155
	TR	BILL		10/08/20	0.155	50,000	127	27,340.28	0.157
	TR	BILL		10/08/20	0.155	50,000	127	27,340.28	0.157
	TR	BILL		10/08/20	1.535	50,000	345	735,520.83	1.584
	TR	BILL		10/08/20	1.535	50,000	345	735,520.83	1.584
	TR	BILL		10/08/20	1.536	50,000	350	746,666.67	1.585
	TR	BILL		10/08/20	1.536	50,000	350	746,666.67	1.585
	TR	BILL		10/08/20	1.536	50,000	350	746,666.67	1.585
	TR	BILL		10/08/20	1.625	50,000	363	819,270.83	1.680
	TR	BILL		10/08/20	1.625	50,000	363	819,270.83	1.680
	TR	BILL		10/08/20	1.625	50,000	363	819,270.83	1.680
	TR	BILL		10/08/20	1.625	50,000	363	819,270.83	1.680

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/08/20 REDEMPTIONS (Continued)									
	TR	BILL		10/08/20	1.558	50,000	364	787,402.78	1.609
	TR	BILL		10/08/20	1.558	50,000	364	787,402.78	1.609
	TR	BILL		10/08/20	1.570	50,000	364	793,722.22	1.622
	TR	BILL		10/08/20	1.570	50,000	364	793,722.22	1.622
	TR	BILL		10/08/20	1.606	50,000	364	811,922.22	1.660
	TR	BILL		10/08/20	1.606	50,000	364	811,922.22	1.660
10/08/20 PURCHASES									
	CD	MUFG UNION	0.120	11/24/20	0.120	50,000			
	CD	MUFG UNION	0.120	11/24/20	0.120	50,000			
	CP	RABO NY		10/09/20	0.080	50,000			
	CP	RABO NY		10/09/20	0.080	50,000			
	CP	NATIXIS NY		10/23/20	0.080	50,000			
	CP	NATIXIS NY		10/23/20	0.080	50,000			
	DN	IBRD		03/10/21	0.100	50,000			
	DN	IBRD		03/10/21	0.100	50,000			
	TR	BILL		04/01/21	0.096	50,000			
	TR	BILL		04/01/21	0.096	50,000			
	TR	BILL		10/07/21	0.128	50,000			
	TR	BILL		10/07/21	0.128	50,000			
	TR	BILL		10/07/21	0.128	50,000			
	TR	BILL		10/07/21	0.128	50,000			
	TR	BILL		10/07/21	0.128	50,000			
	TR	BILL		10/07/21	0.128	50,000			
10/09/20 REDEMPTIONS									
	CP	RABO NY		10/09/20	0.080	50,000	1	111.11	0.081
	CP	RABO NY		10/09/20	0.080	50,000	1	111.11	0.081
	CP	JOHNSON		10/09/20	0.120	50,000	91	15,166.67	0.122
	CP	JOHNSON		10/09/20	0.120	50,000	91	15,166.67	0.122
	DN	FHLB		10/09/20	0.130	50,000	91	16,430.56	0.132
	DN	FHLB		10/09/20	0.130	50,000	91	16,430.56	0.132
10/09/20 NO PURCHASES									
10/12/20 NO REDEMPTIONS									
10/12/20 NO PURCHASES									
10/13/20 REDEMPTIONS									
	CP	CRC		10/13/20	0.220	50,000	95	29,027.78	0.223
	CP	CRC		10/13/20	0.220	50,000	95	29,027.78	0.223
	DEB FR	IBRD	0.978	10/13/20	0.978	50,000	1,461	3,711,775.08	1.860
	DN	FHLMC		10/13/20	0.100	50,000	166	23,055.56	0.101
	DN	FHLMC		10/13/20	0.100	50,000	166	23,055.56	0.101
	TR	BILL		10/13/20	0.120	50,000	90	15,000.00	0.122
	TR	BILL		10/13/20	0.120	50,000	90	15,000.00	0.122
	TR	BILL		10/13/20	0.120	50,000	90	15,000.00	0.122

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/13/20 REDEMPTIONS (Continued)									
TR	BILL			10/13/20	0.115	50,000	91	14,534.72	0.117
TR	BILL			10/13/20	0.115	50,000	91	14,534.72	0.117
TR	BILL			10/13/20	0.115	50,000	91	14,534.72	0.117
TR	BILL			10/13/20	0.115	50,000	91	14,534.72	0.117
TR	BILL			10/13/20	0.145	50,000	131	26,381.94	0.147
TR	BILL			10/13/20	0.145	50,000	131	26,381.94	0.147
TR	BILL			10/13/20	0.145	50,000	131	26,381.94	0.147
TR	BILL			10/13/20	0.145	50,000	131	26,381.94	0.147
TR	BILL			10/13/20	0.146	50,000	133	26,969.44	0.148
TR	BILL			10/13/20	0.146	50,000	133	26,969.44	0.148
TR	BILL			10/13/20	0.146	50,000	133	26,969.44	0.148
TR	BILL			10/13/20	0.146	50,000	133	26,969.44	0.148
TR	BILL			10/13/20	0.146	50,000	133	26,969.44	0.148
TR	BILL			10/13/20	0.150	50,000	133	27,708.33	0.152
TR	BILL			10/13/20	0.150	50,000	133	27,708.33	0.152
TR	BILL			10/13/20	0.130	50,000	146	26,361.11	0.132
TR	BILL			10/13/20	0.130	50,000	146	26,361.11	0.132
TR	BILL			10/13/20	0.130	50,000	146	26,361.11	0.132
TR	BILL			10/13/20	0.135	50,000	147	27,562.50	0.137
TR	BILL			10/13/20	0.135	50,000	147	27,562.50	0.137
TR	BILL			10/13/20	0.139	50,000	151	29,151.39	0.141
TR	BILL			10/13/20	0.139	50,000	151	29,151.39	0.141
TR	BILL			10/13/20	0.139	50,000	151	29,151.39	0.141
YCD	MUFG BK		0.080	10/13/20	0.080	50,000	28	3,111.11	0.081
YCD	MUFG BK		0.080	10/13/20	0.080	50,000	28	3,111.11	0.081
YCD	KBC		0.120	10/13/20	0.120	50,000	32	5,333.33	0.122
YCD	KBC		0.120	10/13/20	0.120	50,000	32	5,333.33	0.122

10/13/20 PURCHASES

CP	COCA COLA			11/24/20	0.090	50,000			
CP	COCA COLA			11/24/20	0.090	50,000			
DN	FHLB			01/11/21	0.095	50,000			
DN	FHLB			01/11/21	0.095	50,000			
YCD	MIZUHO		0.110	11/25/20	0.110	50,000			
YCD	MIZUHO		0.110	11/25/20	0.110	50,000			
YCD	MIZUHO		0.190	01/25/21	0.190	50,000			
YCD	MIZUHO		0.190	01/25/21	0.190	50,000			
YCD	CB AUS		0.180	04/01/21	0.180	50,000			
YCD	CB AUS		0.180	04/01/21	0.180	50,000			

10/14/20 NO REDEMPTIONS

10/14/20 PURCHASES

CP	NATIXIS NY			10/30/20	0.080	50,000			
CP	NATIXIS NY			10/30/20	0.080	50,000			
CP	JUPITER			01/14/21	0.150	50,000			
CP	CRC			03/29/21	0.190	50,000			
CP	CRC			03/29/21	0.190	50,000			
DN	IBRD			01/04/21	0.090	50,000			
DN	IBRD			01/04/21	0.090	50,000			
DN	FHLB			01/25/21	0.100	50,000			
DN	FHLB			01/25/21	0.100	50,000			

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<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/14/20 PURCHASES (Continued)									
DN		IBRD		01/27/21	0.090	50,000			
DN		IBRD		01/27/21	0.090	50,000			
DN		FHLB		01/27/21	0.100	50,000			
DN		FHLB		01/27/21	0.100	50,000			
DN		IBRD		02/01/21	0.090	50,000			
DN		IBRD		02/01/21	0.090	50,000			
TR		BILL		03/16/21	0.110	50,000			
TR		BILL		03/16/21	0.110	50,000			
TR		BILL		03/16/21	0.111	50,000			
TR		BILL		03/16/21	0.111	50,000			
TR		BILL		03/16/21	0.111	50,000			
TR		BILL		10/07/21	0.125	50,000			
TR		BILL		10/07/21	0.125	50,000			
TR		BILL		10/07/21	0.125	50,000			
TR		NOTE	1.125	02/28/22	0.129	50,000			
TR		NOTE	1.125	02/28/22	0.129	50,000			
TR		NOTE	1.125	02/28/22	0.129	50,000			
YCD		SVENSKA	0.170	03/23/21	0.170	50,000			
YCD		SVENSKA	0.170	03/23/21	0.170	50,000			
YCD		ANZ	0.170	04/12/21	0.170	50,000			
YCD		ANZ	0.170	04/12/21	0.170	50,000			
YCD		SCOTIA	0.250	10/01/21	0.250	50,000			
YCD		SCOTIA	0.250	10/01/21	0.250	50,000			
10/15/20 REDEMPTIONS									
DEB		FFCB	2.440	10/15/20	2.440	15,000	945	945,500.00	2.441
TR		BILL		10/15/20	0.113	50,000	91	14,218.75	0.114
TR		BILL		10/15/20	0.113	50,000	91	14,218.75	0.114
TR		BILL		10/15/20	0.113	50,000	91	14,218.75	0.114
TR		BILL		10/15/20	0.113	50,000	91	14,218.75	0.114
TR		BILL		10/15/20	0.115	50,000	91	14,534.72	0.117
TR		BILL		10/15/20	0.115	50,000	91	14,534.72	0.117
TR		NOTE	1.625	10/15/20	2.432	50,000	546	1,799,980.78	2.442
TR		NOTE	1.625	10/15/20	2.432	50,000	546	1,799,980.78	2.442
TR		NOTE	1.625	10/15/20	2.432	50,000	546	1,799,980.78	2.442
TR		NOTE	1.625	10/15/20	2.432	50,000	546	1,799,980.78	2.442
TR		NOTE	1.625	10/15/20	2.432	50,000	546	1,799,980.78	2.442
TR		NOTE	1.625	10/15/20	2.432	50,000	546	1,799,980.78	2.442
TR		NOTE	1.625	10/15/20	2.617	50,000	631	2,233,816.96	2.635
TR		NOTE	1.625	10/15/20	2.617	50,000	631	2,233,816.96	2.635
TR		NOTE	1.625	10/15/20	2.617	50,000	631	2,233,816.96	2.635
TR		NOTE	1.625	10/15/20	1.731	50,000	1,085	2,565,290.18	1.736
TR		NOTE	1.625	10/15/20	1.731	50,000	1,085	2,565,290.18	1.736
TR		NOTE	1.625	10/15/20	1.731	50,000	1,085	2,565,290.18	1.736
TR		NOTE	1.625	10/15/20	1.731	50,000	1,085	2,565,290.18	1.736
10/15/20 PURCHASES									
CP		PROCTER		03/30/21	0.120	50,000			
DN		FHLB		11/25/20	0.080	50,000			
DN		IFC		03/10/21	0.100	50,000			
DN		IFC		03/10/21	0.100	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/16/20 NO REDEMPTIONS									
10/16/20 PURCHASES									
	CD	BOWEST	0.150	01/27/21	0.150	50,000			
	CD	BOWEST	0.150	01/27/21	0.150	50,000			
	CP	APPLE		01/25/21	0.110	50,000			
	CP	PROCTER		03/29/21	0.120	50,000			
	DEB	FHLB	0.125	10/13/21	0.132	50,000			
	DN	FHLB		10/01/21	0.120	50,000			
	DN	FHLB		10/01/21	0.120	50,000			
	TR	BILL		04/01/21	0.105	50,000			
	TR	BILL		04/01/21	0.105	50,000			
	TR	BILL		04/01/21	0.105	50,000			
	YCD	BARCLAYS	0.200	04/12/21	0.200	50,000			
	YCD	BARCLAYS	0.200	04/12/21	0.200	50,000			
10/19/20 NO REDEMPTIONS									
10/19/20 NO PURCHASES									
10/20/20 REDEMPTIONS									
	TR	BILL		10/20/20	0.125	50,000	98	17,013.89	0.127
	TR	BILL		10/20/20	0.125	50,000	98	17,013.89	0.127
	TR	BILL		10/20/20	0.125	50,000	98	17,013.89	0.127
	TR	BILL		10/20/20	0.125	50,000	98	17,013.89	0.127
	TR	BILL		10/20/20	0.130	50,000	98	17,694.44	0.132
	TR	BILL		10/20/20	0.130	50,000	98	17,694.44	0.132
	TR	BILL		10/20/20	0.130	50,000	98	17,694.44	0.132
	TR	BILL		10/20/20	0.130	50,000	98	17,694.44	0.132
10/20/20 PURCHASES									
	CP	SOC GEN NY		10/23/20	0.080	50,000			
	CP	SOC GEN NY		10/23/20	0.080	50,000			
	CP	SOC GEN NY		10/23/20	0.080	50,000			
	CP	SOC GEN NY		10/23/20	0.080	50,000			
	DEB	FHLB	0.110	07/21/21	0.116	50,000			
	DEB	FHLB	0.110	07/21/21	0.116	50,000			
	DEB	FHLB	0.110	07/21/21	0.116	50,000			
	DEB	IBRD	1.375	09/20/21	0.168	50,000			
	DEB	IBRD	1.375	09/20/21	0.168	50,000			
	DN	FHLB		09/28/21	0.115	50,000			
	DN	FHLB		09/28/21	0.115	50,000			
	TR	BILL		03/23/21	0.103	50,000			
	TR	BILL		03/23/21	0.103	50,000			
	TR	BILL		03/23/21	0.103	50,000			
	TR	BILL		03/23/21	0.103	50,000			
	TR	BILL		03/23/21	0.103	50,000			
	TR	BILL		03/23/21	0.103	50,000			
	TR	BILL		03/23/21	0.103	50,000			
	TR	BILL		04/01/21	0.100	50,000			
	TR	BILL		04/01/21	0.100	50,000			
	TR	BILL		04/01/21	0.100	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/20/20 PURCHASES (Continued)									
	TR	NOTE	1.125	02/28/22	0.128	50,000			
	TR	NOTE	1.125	02/28/22	0.128	50,000			
	TR	NOTE	1.125	02/28/22	0.128	50,000			
	TR	NOTE	1.125	02/28/22	0.128	50,000			
	TR	NOTE	1.125	02/28/22	0.128	50,000			
	TR	NOTE	1.125	02/28/22	0.128	50,000			
	YCD	DNB	0.080	11/24/20	0.080	50,000			
	YCD	DNB	0.080	11/24/20	0.080	50,000			
	YCD	KBC	0.120	11/25/20	0.120	50,000			
	YCD	KBC	0.120	11/25/20	0.120	50,000			
	YCD	SUMI TRUST	0.170	01/27/21	0.170	50,000			
	YCD	SUMI TRUST	0.170	01/27/21	0.170	50,000			
10/21/20 NO REDEMPTIONS									
10/21/20 PURCHASES									
	CP	COCA COLA		12/14/20	0.090	50,000			
	DN	IFC		07/01/21	0.110	50,000			
	DN	IFC		07/01/21	0.110	50,000			
	YCD	SUMITOMO	0.100	11/23/20	0.100	50,000			
	YCD	SUMITOMO	0.100	11/23/20	0.100	50,000			
10/22/20 REDEMPTIONS									
	DN	FNMA		10/22/20	0.200	50,000	218	60,555.56	0.203
	DN	FNMA		10/22/20	0.200	50,000	218	60,555.56	0.203
	TR	BILL		10/22/20	0.082	50,000	84	9,566.67	0.083
	TR	BILL		10/22/20	0.082	50,000	84	9,566.67	0.083
	TR	BILL		10/22/20	0.082	50,000	84	9,566.67	0.083
	TR	BILL		10/22/20	0.083	50,000	84	9,625.00	0.084
	TR	BILL		10/22/20	0.083	50,000	84	9,625.00	0.084
	TR	BILL		10/22/20	0.083	50,000	84	9,625.00	0.084
	TR	BILL		10/22/20	0.136	50,000	112	21,155.56	0.138
	TR	BILL		10/22/20	0.136	50,000	112	21,155.56	0.138
	TR	BILL		10/22/20	0.136	50,000	112	21,155.56	0.138
	TR	BILL		10/22/20	0.131	50,000	181	32,931.94	0.133
	TR	BILL		10/22/20	0.131	50,000	181	32,931.94	0.133
	TR	BILL		10/22/20	0.131	50,000	181	32,931.94	0.133
	TR	BILL		10/22/20	0.131	50,000	181	32,931.94	0.133
	TR	BILL		10/22/20	0.130	50,000	182	32,861.11	0.132
	TR	BILL		10/22/20	0.130	50,000	182	32,861.11	0.132
10/22/20 PURCHASES									
	CP	OLD LINE		02/22/21	0.170	50,000			
	DN	IFC		07/01/21	0.110	50,000			
	DN	IFC		07/01/21	0.110	50,000			
	TR	BILL		03/23/21	0.105	50,000			
	TR	BILL		03/23/21	0.105	50,000			
	TR	BILL		03/23/21	0.105	50,000			
	TR	BILL		03/23/21	0.105	50,000			
	YCD	KBC	0.110	11/23/20	0.110	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/22/20 PURCHASES (Continued)									
	YCD	TORONTO	0.150	01/25/21	0.150	50,000			
	YCD	TORONTO	0.150	01/25/21	0.150	50,000			
	YCD	SE BANKEN	0.200	03/22/21	0.200	50,000			
	YCD	SE BANKEN	0.200	03/22/21	0.200	50,000			
10/23/20 REDEMPTIONS									
	CP	SOC GEN NY		10/23/20	0.080	50,000	3	333.33	0.081
	CP	SOC GEN NY		10/23/20	0.080	50,000	3	333.33	0.081
	CP	SOC GEN NY		10/23/20	0.080	50,000	3	333.33	0.081
	CP	SOC GEN NY		10/23/20	0.080	50,000	3	333.33	0.081
	CP	NATIXIS NY		10/23/20	0.080	50,000	15	1,666.67	0.081
	CP	NATIXIS NY		10/23/20	0.080	50,000	15	1,666.67	0.081
	CP	CAFCO		10/23/20	0.220	50,000	101	30,861.11	0.223
	CP	CRC		10/23/20	0.220	50,000	101	30,861.11	0.223
	DN	FHLB		10/23/20	0.165	50,000	137	31,395.83	0.167
	DN	FHLB		10/23/20	0.165	50,000	137	31,395.83	0.167
	YCD	MUFG BK	0.080	10/23/20	0.080	50,000	38	4,222.22	0.081
	YCD	MUFG BK	0.080	10/23/20	0.080	50,000	38	4,222.22	0.081
	YCD	MUFG BK	0.080	10/23/20	0.080	50,000	38	4,222.22	0.081
	YCD	MUFG BK	0.080	10/23/20	0.080	50,000	38	4,222.22	0.081
	YCD	SVENSKA	0.170	10/23/20	0.170	50,000	100	23,611.11	0.172
	YCD	SVENSKA	0.170	10/23/20	0.170	50,000	100	23,611.11	0.172
10/23/20 PURCHASES									
	CP	CR AG NY		11/25/20	0.110	50,000			
	DN	FHLB		06/01/21	0.100	50,000			
	DN	FHLB		06/01/21	0.100	50,000			
10/26/20 REDEMPTIONS									
	CP	MUFG BK		10/26/20	0.210	50,000	89	25,958.33	0.213
	CP	MUFG BK		10/26/20	0.210	50,000	89	25,958.33	0.213
	CP	CRC		10/26/20	0.220	50,000	103	31,472.22	0.223
	CP	CR AG NY		10/26/20	0.210	50,000	146	42,583.33	0.213
	CP	CR AG NY		10/26/20	0.210	50,000	146	42,583.33	0.213
	CP	BNP NY		10/26/20	0.290	50,000	151	60,819.44	0.294
	CP	BNP NY		10/26/20	0.290	50,000	151	60,819.44	0.294
	CP	JPM LLC		10/26/20	0.500	50,000	185	128,472.22	0.508
	CP	JPM LLC		10/26/20	0.500	50,000	185	128,472.22	0.508
	DN	IBRD		10/26/20	0.130	50,000	103	18,597.22	0.132
	DN	IBRD		10/26/20	0.130	50,000	103	18,597.22	0.132
	DN	FHLMC		10/26/20	0.165	50,000	132	30,250.00	0.167
	DN	FHLMC		10/26/20	0.165	50,000	132	30,250.00	0.167
	DN	FHLB		10/26/20	0.120	50,000	144	24,000.00	0.122
	DN	FHLB		10/26/20	0.120	50,000	144	24,000.00	0.122
	DN	FHLB		10/26/20	0.110	50,000	152	23,222.22	0.122
	DN	FHLB		10/26/20	0.110	50,000	152	23,222.22	0.122
	DN	FHLB		10/26/20	0.110	50,000	158	24,138.89	0.112
	DN	FHLB		10/26/20	0.110	50,000	158	24,138.89	0.112
	DN	IBRD		10/26/20	0.120	50,000	159	28,708.33	0.132
	DN	IBRD		10/26/20	0.120	50,000	159	28,708.33	0.132

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/26/20 REDEMPTIONS (Continued)									
	DN	FHLB		10/26/20	0.120	50,000	165	27,500.00	0.122
	DN	FHLB		10/26/20	0.120	50,000	165	27,500.00	0.122
	DN	FHLMC		10/26/20	0.100	50,000	179	24,861.11	0.101
	DN	FHLMC		10/26/20	0.100	50,000	179	24,861.11	0.101
	DN	FHLMC		10/26/20	0.120	50,000	185	30,833.33	0.122
	DN	FHLMC		10/26/20	0.120	50,000	185	30,833.33	0.122
	YCD	NORINCHUK	0.120	10/26/20	0.120	50,000	27	4,500.00	0.122
	YCD	NORINCHUK	0.120	10/26/20	0.120	50,000	27	4,500.00	0.122
	YCD	SUMITOMO	0.100	10/26/20	0.100	50,000	32	4,444.44	0.101
	YCD	SUMITOMO	0.100	10/26/20	0.100	50,000	32	4,444.44	0.101
	YCD	MUFG BK	0.090	10/26/20	0.090	50,000	33	4,125.00	0.091
	YCD	MUFG BK	0.090	10/26/20	0.090	50,000	33	4,125.00	0.091
	YCD	DNB	0.190	10/26/20	0.190	50,000	102	26,916.67	0.193
	YCD	DNB	0.190	10/26/20	0.190	50,000	102	26,916.67	0.193
	YCD	MIZUHO	0.250	10/26/20	0.250	50,000	104	36,111.11	0.253
	YCD	MIZUHO	0.250	10/26/20	0.250	50,000	104	36,111.11	0.253
10/26/20 PURCHASES									
	CP	JPM LLC		05/26/21	0.210	50,000			
	CP	JPM LLC		05/26/21	0.210	50,000			
	TR	BILL		04/01/21	0.100	50,000			
10/27/20 REDEMPTIONS									
	TR	BILL		10/27/20	0.138	50,000	105	20,052.08	0.139
	TR	BILL		10/27/20	0.138	50,000	105	20,052.08	0.139
	TR	BILL		10/27/20	0.138	50,000	105	20,052.08	0.139
	TR	BILL		10/27/20	0.138	50,000	105	20,052.08	0.139
	TR	BILL		10/27/20	0.140	50,000	105	20,416.67	0.142
	TR	BILL		10/27/20	0.140	50,000	105	20,416.67	0.142
	TR	BILL		10/27/20	0.140	50,000	105	20,416.67	0.142
	TR	BILL		10/27/20	0.140	50,000	105	20,416.67	0.142
	TR	BILL		10/27/20	0.170	50,000	132	31,166.67	0.172
	TR	BILL		10/27/20	0.170	50,000	132	31,166.67	0.172
	TR	BILL		10/27/20	0.170	50,000	132	31,166.67	0.172
	TR	BILL		10/27/20	0.170	50,000	132	31,166.67	0.172
	TR	BILL		10/27/20	0.165	50,000	152	34,833.33	0.167
	TR	BILL		10/27/20	0.165	50,000	152	34,833.33	0.167
	TR	BILL		10/27/20	0.165	50,000	152	34,833.33	0.167
	TR	BILL		10/27/20	0.165	50,000	152	34,833.33	0.167
	TR	BILL		10/27/20	0.166	50,000	152	35,044.44	0.168
	TR	BILL		10/27/20	0.166	50,000	152	35,044.44	0.168
	TR	BILL		10/27/20	0.153	50,000	153	32,406.25	0.155
	TR	BILL		10/27/20	0.153	50,000	153	32,406.25	0.155
	TR	BILL		10/27/20	0.156	50,000	153	33,150.00	0.158
	TR	BILL		10/27/20	0.156	50,000	153	33,150.00	0.158
	TR	BILL		10/27/20	0.156	50,000	153	33,150.00	0.158
	TR	BILL		10/27/20	0.144	50,000	154	30,800.00	0.146
	TR	BILL		10/27/20	0.144	50,000	154	30,800.00	0.146
	TR	BILL		10/27/20	0.144	50,000	154	30,800.00	0.146

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/27/20 PURCHASES									
	CP	MERCK		12/11/20	0.110	50,000			
	CP	GOTHAM		01/27/21	0.190	50,000			
	CP	GOTHAM		01/27/21	0.190	50,000			
	DN	FHLB		03/01/21	0.095	50,000			
	DN	FHLB		03/01/21	0.095	50,000			
	DN	FHLB		05/26/21	0.100	50,000			
	DN	FHLB		05/26/21	0.100	50,000			
	TR	BILL		03/30/21	0.100	50,000			
	TR	BILL		03/30/21	0.100	50,000			
	TR	BILL		03/30/21	0.100	50,000			
	TR	BILL		03/30/21	0.105	50,000			
	TR	BILL		03/30/21	0.105	50,000			
	TR	BILL		03/30/21	0.105	50,000			
	YCD	SUMITOMO	0.180	01/27/21	0.180	50,000			
	YCD	SUMITOMO	0.180	01/27/21	0.180	50,000			
10/28/20 REDEMPTIONS									
	CP	MUFG BK		10/28/20	0.080	50,000	34	3,777.78	0.081
	CP	MUFG BK		10/28/20	0.080	50,000	34	3,777.78	0.081
	CP	JOHNSON		10/28/20	0.140	50,000	120	23,333.33	0.142
	CP	GOTHAM		10/28/20	0.270	25,000	132	24,750.00	0.274
	CP	GOTHAM		10/28/20	0.270	50,000	132	49,500.00	0.274
	CP	SOC GEN NY		10/28/20	0.330	50,000	154	70,583.33	0.335
	CP	SOC GEN NY		10/28/20	0.330	50,000	154	70,583.33	0.335
	CP	SCOTIA NY		10/28/20	0.700	50,000	189	183,750.00	0.712
	CP	SCOTIA NY		10/28/20	0.700	50,000	189	183,750.00	0.712
	DN	FHLB		10/28/20	0.130	50,000	126	22,750.00	0.132
	DN	FHLB		10/28/20	0.130	50,000	126	22,750.00	0.132
	DN	FHLMC		10/28/20	0.140	50,000	132	25,666.67	0.142
	DN	FHLMC		10/28/20	0.140	50,000	132	25,666.67	0.142
	DN	FHLMC		10/28/20	0.130	50,000	141	25,458.33	0.132
	DN	FHLMC		10/28/20	0.130	50,000	141	25,458.33	0.132
	DN	IBRD		10/28/20	0.150	50,000	153	31,875.00	0.152
	DN	IBRD		10/28/20	0.150	50,000	153	31,875.00	0.152
	DN	FHLB		10/28/20	0.110	50,000	160	24,444.44	0.112
	DN	FHLB		10/28/20	0.110	50,000	160	24,444.44	0.112
	DN	FHLB		10/28/20	0.110	50,000	161	24,597.22	0.112
	DN	FHLB		10/28/20	0.110	50,000	161	24,597.22	0.112
	DN	FHLMC		10/28/20	0.100	50,000	175	24,305.56	0.101
	DN	FHLMC		10/28/20	0.100	50,000	175	24,305.56	0.101
	DN	FHLMC		10/28/20	0.120	50,000	187	31,166.67	0.122
	DN	FHLMC		10/28/20	0.120	50,000	187	31,166.67	0.122
	YCD	CIBC	0.140	10/28/20	0.140	50,000	43	8,361.11	0.142
	YCD	CIBC	0.140	10/28/20	0.140	50,000	43	8,361.11	0.142
	YCD	SUMI TRUST	0.200	10/28/20	0.200	50,000	92	25,555.56	0.203
	YCD	SUMI TRUST	0.200	10/28/20	0.200	50,000	92	25,555.56	0.203
	YCD	SUMITOMO	0.230	10/28/20	0.230	50,000	106	33,861.11	0.233
	YCD	SUMITOMO	0.230	10/28/20	0.230	50,000	106	33,861.11	0.233
	YCD	RABOBANK	0.220	10/28/20	0.220	50,000	154	47,055.56	0.223
	YCD	BARCLAYS	0.600	10/28/20	0.600	50,000	160	133,333.33	0.608
	YCD	BARCLAYS	0.600	10/28/20	0.600	50,000	160	133,333.33	0.608
	YCD	CIC	0.400	10/28/20	0.400	50,000	181	100,555.56	0.406
	YCD	CIC	0.400	10/28/20	0.400	50,000	181	100,555.56	0.406

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<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/28/20 PURCHASES									
	CP	MUFG BK		12/02/20	0.090	50,000			
	CP	MUFG BK		12/02/20	0.090	50,000			
	CP	VERSAILLES		03/01/21	0.210	50,000			
	CP	RBC NY		05/03/21	0.190	50,000			
	CP	RBC NY		05/03/21	0.190	50,000			
	DEB	FHLB	0.125	10/19/21	0.127	50,000			
	DN	FHLB		01/27/21	0.085	50,000			
	DN	FHLB		01/27/21	0.085	50,000			
	DN	FHLB		03/01/21	0.090	50,000			
	DN	FHLB		03/01/21	0.090	50,000			
	YCD	SUMI TRUST	0.200	02/01/21	0.200	50,000			
	YCD	SUMI TRUST	0.200	02/01/21	0.200	50,000			
	YCD	MIZUHO	0.200	02/08/21	0.200	50,000			
	YCD	MIZUHO	0.200	02/08/21	0.200	50,000			
	YCD	CIC	0.250	07/01/21	0.250	50,000			
	YCD	CIC	0.250	07/01/21	0.250	50,000			
10/29/20 REDEMPTIONS									
	TR	BILL		10/29/20	0.120	50,000	106	17,666.67	0.122
	TR	BILL		10/29/20	0.120	50,000	106	17,666.67	0.122
	TR	BILL		10/29/20	0.120	50,000	106	17,666.67	0.122
	TR	BILL		10/29/20	0.120	50,000	106	17,666.67	0.122
	TR	BILL		10/29/20	0.125	50,000	106	18,402.78	0.127
	TR	BILL		10/29/20	0.125	50,000	106	18,402.78	0.127
	TR	BILL		10/29/20	0.125	50,000	106	18,402.78	0.127
	TR	BILL		10/29/20	0.125	50,000	106	18,402.78	0.127
10/29/20 PURCHASES									
	CP	SOC GEN NY		12/04/20	0.130	50,000			
	CP	SOC GEN NY		12/04/20	0.130	50,000			
	CP	SOC GEN NY		12/04/20	0.130	50,000			
	DEB	FHLMC	0.250	08/24/23	0.236	50,000			
	DEB	FHLMC	0.250	08/24/23	0.236	50,000			
	DN	IBRD		02/03/21	0.090	50,000			
	DN	IBRD		02/03/21	0.090	50,000			
	DN	IFC		10/01/21	0.110	50,000			
	DN	IFC		10/01/21	0.110	50,000			
	TR	BILL		04/01/21	0.095	50,000			
	TR	BILL		04/01/21	0.095	50,000			
	TR	BILL		04/01/21	0.095	50,000			
	TR	BILL		04/01/21	0.095	50,000			
	TR	NOTE	1.125	02/28/22	0.128	50,000			
	TR	NOTE	1.125	02/28/22	0.128	50,000			
	TR	NOTE	1.125	02/28/22	0.128	50,000			
	TR	NOTE	1.125	02/28/22	0.128	50,000			
	TR	NOTE	1.125	02/28/22	0.128	50,000			
	YCD	NORINCHUK	0.120	12/02/20	0.120	50,000			
	YCD	NORINCHUK	0.120	12/02/20	0.120	50,000			
	YCD	SVENSKA	0.150	02/03/21	0.150	50,000			
	YCD	SVENSKA	0.150	02/03/21	0.150	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/30/20 REDEMPTIONS									
	CP	NATIXIS NY		10/30/20	0.080	50,000	16	1,777.78	0.081
	CP	NATIXIS NY		10/30/20	0.080	50,000	16	1,777.78	0.081
	CP	SOC GEN NY		10/30/20	0.100	50,000	35	4,861.11	0.101
	CP	SOC GEN NY		10/30/20	0.100	50,000	35	4,861.11	0.101
	CP	CR AG NY		10/30/20	0.080	50,000	36	4,000.00	0.081
	CP	CR AG NY		10/30/20	0.080	50,000	36	4,000.00	0.081
	CP	NATIXIS NY		10/30/20	0.160	50,000	93	20,666.67	0.162
	CP	NATIXIS NY		10/30/20	0.160	50,000	93	20,666.67	0.162
	CP	MUFG BK		10/30/20	0.250	50,000	106	36,805.56	0.254
	CP	MUFG BK		10/30/20	0.250	50,000	106	36,805.56	0.254
	CP	APPLE		10/30/20	1.100	50,000	228	320,466.67	1.123
	DEB	FNMA	2.875	10/30/20	1.600	50,000	350	778,604.17	1.609
	DEB	FNMA	2.875	10/30/20	1.600	50,000	350	778,604.17	1.609
	DEB	FNMA	2.875	10/30/20	2.905	50,000	729	2,900,006.94	2.914
	DN	FHLB		10/30/20	0.085	50,000	85	10,034.72	0.086
	DN	FHLB		10/30/20	0.085	50,000	85	10,034.72	0.086
	DN	FHLB		10/30/20	0.150	50,000	129	26,875.00	0.152
	DN	FHLB		10/30/20	0.150	50,000	129	26,875.00	0.152
	DN	FHLB		10/30/20	0.110	50,000	155	23,680.56	0.112
	DN	FHLB		10/30/20	0.110	50,000	155	23,680.56	0.112
	YCD	SUMI TRUST	0.100	10/30/20	0.100	50,000	35	4,861.11	0.101
	YCD	SUMI TRUST	0.100	10/30/20	0.100	50,000	35	4,861.11	0.101
10/30/20 PURCHASES									
	CP	OLD LINE		01/06/21	0.140	50,000			
	CP	APPLE		01/14/21	0.100	50,000			
	TR	BILL		04/01/21	0.090	50,000			
	TR	BILL		04/01/21	0.090	50,000			
	TR	BILL		04/01/21	0.090	50,000			
	TR	BILL		04/01/21	0.093	50,000			
	TR	BILL		04/01/21	0.093	50,000			
	TR	BILL		04/01/21	0.093	50,000			
	TR	BILL		04/01/21	0.093	50,000			
10/31/20 REDEMPTIONS									
	TR	NOTE	2.875	10/31/20	2.940	50,000	722	2,901,761.05	2.946
	TR	NOTE	2.875	10/31/20	2.940	50,000	722	2,901,761.05	2.946
	TR	NOTE	2.875	10/31/20	2.940	50,000	722	2,901,761.05	2.946
	TR	NOTE	2.875	10/31/20	2.946	50,000	723	2,911,591.41	2.952
	TR	NOTE	2.875	10/31/20	2.946	50,000	723	2,911,591.41	2.952
	TR	NOTE	2.875	10/31/20	2.899	50,000	726	2,878,582.53	2.904
	TR	NOTE	2.875	10/31/20	2.899	50,000	726	2,878,582.53	2.904
	TR	NOTE	2.875	10/31/20	2.877	50,000	731	2,876,953.12	2.881
	TR	NOTE	2.875	10/31/20	2.877	50,000	731	2,876,953.12	2.881
	TR	NOTE	2.875	10/31/20	2.877	50,000	731	2,876,953.12	2.881
	TR	NOTE	2.875	10/31/20	2.877	50,000	731	2,876,953.12	2.881

FOOTNOTES

a/ The abbreviations indicate the type of security purchased, sold, or redeemed:

BA	Bankers Acceptances
BN	Bank Notes
CB	Corporate Bonds
CB FR	Floating Rate Corporate Bonds
CD	Negotiable Certificates of Deposit
CD FR	Floating Rate Negotiable Certificates of Deposit
CP	Commercial Paper
DEB	Federal/Supranational Agency Debentures – Federal Home Loan Bank (FHLB), Federal Home Loan Mortgage Corporation (FHLMC), Federal National Mortgage Association (FNMA), Federal Farm Credit Bank (FFCB), Federal Land Banks (FLB), Federal Intermediate Credit Banks (FICB), Federal Agricultural Mortgage Corporation (FAMC), Central Bank for Cooperatives (CBC), Tennessee Valley Authority (TVA), Commodity Credit Corporation (CCC), International Bank for Reconstruction and Development (IBRD), Inter-American Development Bank (IADB), International Finance Corporation (IFC).
DEB-CL	Federal/Supranational Agency Callable Debentures – FHLB, FHLMC, FNMA, FFCB, FLB, FICB, FAMC, CBC, TVA, CCC, IBRD, IADB, IFC.
DEB FR	Federal/Supranational Agency Floating Rate Debentures – FHLB, FHLMC, FNMA, FFCB, FLB, FICB, FAMC, CBC, TVA, CCC, IBRD, IADB, IFC.
DN	Federal/Supranational Agency Discount Notes- FHLB, FHLMC, FNMA, FFCB, FLB, FICB, FAMC, CBC, TVA, CCC, IBRD, IADB, IFC.
PC	Federal Agency Mortgage-backed Pass-through Certificates – FHLMC, FNMA, Government National Mortgage Investment Conduit (GNMA)
POOL FR	Floating Rate Small Business Administration (SBA) Loan Pools
REMIC	Federal Agency Real Estate Mortgage Investment Conduits – FHLMC, FNMA
TR	U.S. Treasury Bills, Notes
YCD	Negotiable Yankee Certificates of Deposit
YCD FR	Floating Rate Negotiable Yankee Certificates of Deposit

b/ Industry standard purchase yield calculation

c/ Repurchase Agreement

d/ Par amount of securities purchased, sold or redeemed

e/ Securities were purchased and sold as of the same date

f/ Repurchase Agreement against Reverse Repurchase Agreement

g/ Outright purchase against Reverse Repurchase Agreement

h/ Security “SWAP” transactions

i/ Buy back agreement

RRP Termination of Reverse Repurchase Agreement

RRS Reverse Repurchase Agreement

TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT DATE</u>	<u>YIELD (%)</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
ALHAMBRA				
New Omni Bank, N.A.	07/16/20	0.170	9,000,000.00	01/14/21
New Omni Bank, N.A.	08/20/20	0.150	15,000,000.00	02/18/21
New Omni Bank, N.A.	09/02/20	0.140	8,000,000.00	03/03/21
New Omni Bank, N.A.	09/09/20	0.140	8,000,000.00	03/10/21
ARCADIA				
American Plus Bank, N.A.	05/01/20	0.150	3,000,000.00	11/04/20
American Plus Bank, N.A.	06/04/20	0.190	7,000,000.00	12/03/20
American Plus Bank, N.A.	07/24/20	0.180	20,000,000.00	01/22/21
American Plus Bank, N.A.	08/14/20	0.170	7,000,000.00	02/12/21
American Plus Bank, N.A.	10/09/20	0.140	10,000,000.00	04/09/21
BREA				
American First Credit Union	06/10/20	0.230	27,000,000.00	12/09/20
American First Credit Union	10/02/20	0.170	23,000,000.00	04/02/21
Pacific Western Bank	09/09/20	0.200	40,000,000.00	11/13/20
Pacific Western Bank	09/17/20	0.190	50,000,000.00	11/19/20
Pacific Western Bank	09/23/20	0.190	50,000,000.00	12/02/20
Pacific Western Bank	09/30/20	0.190	40,000,000.00	12/09/20
Pacific Western Bank	10/02/20	0.170	10,000,000.00	12/09/20
CERRITOS				
First Choice Bank	07/09/20	0.200	10,000,000.00	01/07/21
CHICO				
Golden Valley Bank	10/30/20	0.150	8,000,000.00	01/29/21
Tri Counties Bank	06/03/20	0.190	15,000,000.00	12/02/20
Tri Counties Bank	09/02/20	0.160	15,000,000.00	12/02/20
DIAMOND BAR				
Prospectors Federal Credit Union	09/03/20	0.160	2,000,000.00	03/04/21
DOWNEY				
Financial Partners Credit Union	07/09/20	0.220	10,000,000.00	01/07/21
EL MONTE				
Cathay Bank	05/13/20	0.170	125,000,000.00	11/12/20
Cathay Bank	08/26/20	0.160	100,000,000.00	02/24/21
FOLSOM				
SAFE Credit Union	08/14/20	0.150	50,000,000.00	11/13/20
SAFE Credit Union	08/21/20	0.150	5,000,000.00	11/20/20
SAFE Credit Union	10/07/20	0.140	20,000,000.00	01/06/21
FRESNO				
Fresno First Bank	10/08/20	0.120	10,000,000.00	01/07/21

TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT DATE</u>	<u>YIELD (%)</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
GARDEN GROVE				
US Metro Bank	05/13/20	0.170	5,000,000.00	11/12/20
US Metro Bank	05/22/20	0.170	20,000,000.00	11/20/20
US Metro Bank	06/10/20	0.210	10,000,000.00	12/09/20
US Metro Bank	08/13/20	0.170	5,000,000.00	02/11/21
US Metro Bank	10/16/20	0.160	10,000,000.00	04/16/21
GARDENA				
Northrop Grumman Federal Credit Union	05/07/20	0.190	25,000,000.00	11/05/20
GOLETA				
Community West Bank, N.A.	08/12/20	0.150	13,000,000.00	11/12/20
Community West Bank, N.A.	05/21/20	0.200	14,000,000.00	11/19/20
Community West Bank, N.A.	06/05/20	0.240	10,000,000.00	12/04/20
Community West Bank, N.A.	10/15/20	0.160	13,000,000.00	01/14/21
HUNTINGTON BEACH				
Nuvison Federal Credit Union	08/06/20	0.170	25,000,000.00	11/05/20
IRVINE				
Banc of California, N.A.	05/14/20	0.220	50,000,000.00	11/12/20
Banc of California, N.A.	09/03/20	0.200	50,000,000.00	12/03/20
Banc of California, N.A.	09/10/20	0.210	100,000,000.00	12/10/20
Banc of California, N.A.	10/15/20	0.200	100,000,000.00	01/14/21
CommerceWest Bank	05/08/20	0.160	35,000,000.00	11/06/20
CommerceWest Bank	10/08/20	0.150	5,000,000.00	01/07/21
CommerceWest Bank	10/23/20	0.170	5,000,000.00	04/23/21
Commercial Bank of California	10/08/20	0.150	1,000,000.00	01/07/21
First Foundation Bank	06/10/20	0.240	22,000,000.00	12/09/20
First Foundation Bank	07/24/20	0.190	50,000,000.00	01/22/21
First Foundation Bank	08/27/20	0.170	47,000,000.00	02/25/21
First Foundation Bank	09/10/20	0.180	50,000,000.00	03/11/21
First Foundation Bank	10/02/20	0.160	44,000,000.00	04/02/21
First Foundation Bank	10/28/20	0.160	50,000,000.00	04/28/21
Pacific Enterprise Bank	08/20/20	0.170	25,000,000.00	11/19/20
Pacific Premier Bank	05/14/20	0.180	10,000,000.00	11/12/20
Pacific Premier Bank	06/04/20	0.190	25,000,000.00	12/03/20
Pacific Premier Bank	06/11/20	0.230	100,000,000.00	12/10/20
Pacific Premier Bank	10/08/20	0.170	50,000,000.00	01/07/21
Pacific Premier Bank	10/16/20	0.180	50,000,000.00	01/15/21
Pacific Premier Bank	10/22/20	0.180	25,000,000.00	01/21/21
Pacific Premier Bank	10/23/20	0.180	10,000,000.00	01/21/21
LODI				
Farmers & Merchants Bank of Central CA	10/07/20	0.150	3,000,000.00	04/07/21
LOS ANGELES				
Bank of Hope	08/19/20	0.150	90,000,000.00	11/18/20
Bank of Hope	09/04/20	0.160	75,000,000.00	12/04/20
Bank of Hope	10/08/20	0.150	135,000,000.00	01/07/21

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT (\$)	MATURITY DATE
LOS ANGELES (Continued)				
Commonwealth Business Bank	05/07/20	0.180	5,000,000.00	11/05/20
Commonwealth Business Bank	06/11/20	0.240	12,000,000.00	12/10/20
Commonwealth Business Bank	06/24/20	0.220	8,000,000.00	12/16/20
Hanmi Bank	08/12/20	0.160	50,000,000.00	11/12/20
Hanmi Bank	10/01/20	0.160	30,000,000.00	12/17/20
Hanmi Bank	10/14/20	0.170	30,000,000.00	01/13/21
Hanmi Bank	10/29/20	0.170	30,000,000.00	01/28/21
Manufacturers Bank	08/06/20	0.150	35,000,000.00	11/05/20
Manufacturers Bank	09/03/20	0.160	50,000,000.00	12/03/20
Manufacturers Bank	10/09/20	0.150	50,000,000.00	01/08/21
Mission Valley Bank	05/06/20	0.130	10,000,000.00	11/04/20
Open Bank	05/06/20	0.130	10,000,000.00	11/04/20
Open Bank	10/08/20	0.140	14,000,000.00	01/07/21
Open Bank	10/28/20	0.140	16,000,000.00	01/27/21
Open Bank	09/03/20	0.160	10,000,000.00	03/04/21
Open Bank	09/09/20	0.160	10,000,000.00	03/10/21
Pacific City Bank	08/05/20	0.130	40,000,000.00	11/04/20
Pacific City Bank	09/16/20	0.150	20,000,000.00	12/16/20
Pacific City Bank	10/08/20	0.140	30,000,000.00	01/07/21
Pacific City Bank	10/16/20	0.150	10,000,000.00	01/15/21
Preferred Bank	06/17/20	0.230	50,000,000.00	12/16/20
Preferred Bank	06/24/20	0.210	25,000,000.00	12/16/20
Preferred Bank	09/16/20	0.160	50,000,000.00	03/17/21
State Bank of India (California)	05/06/20	0.130	20,000,000.00	11/04/20
State Bank of India (California)	09/23/20	0.150	30,000,000.00	03/24/21
MONTEREY				
1st Capital Bank	09/03/20	0.170	1,000,000.00	03/04/21
OAKLAND				
Beneficial State Bank	10/09/20	0.170	1,000,000.00	01/08/21
California Bank of Commerce	05/06/20	0.160	5,000,000.00	11/04/20
California Bank of Commerce	06/05/20	0.240	10,000,000.00	12/04/20
California Bank of Commerce	09/17/20	0.170	5,000,000.00	03/18/21
California Bank of Commerce	10/07/20	0.160	13,500,000.00	04/07/21
Community Bank of the Bay	05/22/20	0.190	5,000,000.00	11/20/20
Community Bank of the Bay	07/22/20	0.170	25,000,000.00	01/20/21
Metropolitan Bank	08/20/20	0.170	1,000,000.00	02/18/21
Metropolitan Bank	09/03/20	0.160	2,000,000.00	03/04/21
PALOS VERDES ESTATES				
Malaga Bank F.S.B.	07/24/20	0.160	9,000,000.00	01/22/21
Malaga Bank F.S.B.	10/08/20	0.140	5,000,000.00	04/08/21
Malaga Bank F.S.B.	10/16/20	0.140	46,000,000.00	04/16/21
PASADENA				
East West Bank	10/08/20	0.150	50,000,000.00	01/07/21
East West Bank	10/14/20	0.150	175,000,000.00	01/13/21
East West Bank	10/30/20	0.150	75,000,000.00	01/29/21
Wescom Central Credit Union	08/13/20	0.180	50,000,000.00	11/12/20
Wescom Central Credit Union	09/10/20	0.190	50,000,000.00	12/10/20
Wescom Central Credit Union	09/18/20	0.180	25,000,000.00	12/18/20
Wescom Central Credit Union	10/09/20	0.170	25,000,000.00	01/08/21
Wescom Central Credit Union	10/21/20	0.170	50,000,000.00	01/20/21

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT (\$)	MATURITY DATE
PORTERVILLE				
Bank of the Sierra	08/14/20	0.150	20,000,000.00	11/13/20
Bank of the Sierra	08/14/20	0.150	20,000,000.00	11/13/20
Bank of the Sierra	09/02/20	0.150	20,000,000.00	12/02/20
Bank of the Sierra	10/07/20	0.140	20,000,000.00	01/06/21
Bank of the Sierra	10/08/20	0.140	20,000,000.00	01/07/21
Bank of the Sierra	10/30/20	0.140	20,000,000.00	01/29/21
RANCHO CORDOVA				
American River Bank	05/28/20	0.190	6,500,000.00	11/19/20
American River Bank	06/11/20	0.240	7,000,000.00	12/10/20
American River Bank	07/15/20	0.200	2,500,000.00	01/13/21
American River Bank	07/30/20	0.180	2,500,000.00	01/28/21
American River Bank	08/12/20	0.170	3,000,000.00	02/10/21
American River Bank	09/03/20	0.170	7,500,000.00	03/04/21
REDDING				
Cornerstone Community Bank	08/14/20	0.180	8,500,000.00	02/12/21
Cornerstone Community Bank	10/21/20	0.160	9,000,000.00	04/21/21
Merchants Bank of Commerce	05/20/20	0.190	4,000,000.00	11/18/20
REDWOOD CITY				
Provident Credit Union	08/12/20	0.140	20,000,000.00	11/12/20
Provident Credit Union	08/20/20	0.150	20,000,000.00	11/19/20
Provident Credit Union	10/08/20	0.140	20,000,000.00	01/07/21
Provident Credit Union	10/15/20	0.150	20,000,000.00	01/14/21
Provident Credit Union	10/15/20	0.150	20,000,000.00	01/14/21
Provident Credit Union	10/21/20	0.140	20,000,000.00	01/20/21
Provident Credit Union	10/21/20	0.140	20,000,000.00	01/20/21
Provident Credit Union	09/04/20	0.160	20,000,000.00	03/05/21
Provident Credit Union	09/09/20	0.160	20,000,000.00	03/10/21
RICHMOND				
Mechanics Bank	09/03/20	0.180	1,000,000.00	03/04/21
ROCKLIN				
Five Star Bank	06/10/20	0.210	25,000,000.00	12/09/20
ROSEMEAD				
Pacific Alliance Bank	10/07/20	0.150	4,000,000.00	04/07/21
SACRAMENTO				
Golden 1 Credit Union	06/10/20	0.230	75,000,000.00	12/09/20
Golden 1 Credit Union	09/17/20	0.170	75,000,000.00	03/18/21
SAN DIEGO				
Axos Bank	08/06/20	0.120	50,000,000.00	11/05/20
Axos Bank	09/02/20	0.130	25,000,000.00	12/02/20
Axos Bank	09/09/20	0.140	75,000,000.00	12/09/20
Axos Bank	10/14/20	0.120	50,000,000.00	01/13/21
Axos Bank	10/21/20	0.120	25,000,000.00	01/20/21

TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT DATE</u>	<u>YIELD (%)</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
SAN DIEGO (Continued)				
Bank of Southern California, N.A.	10/21/20	0.160	10,000,000.00	04/21/21
California Coast Credit Union	08/13/20	0.170	25,000,000.00	02/11/21
California Coast Credit Union	08/19/20	0.160	50,000,000.00	02/17/21
Mission Federal Credit Union	10/09/20	0.140	10,000,000.00	01/08/21
SAN FRANCISCO				
Bank of San Francisco	06/12/20	0.210	10,000,000.00	12/11/20
Bank of San Francisco	09/25/20	0.160	10,000,000.00	03/26/21
Mission National Bank	09/09/20	0.160	3,500,000.00	12/09/20
Mission National Bank	10/07/20	0.140	15,000,000.00	01/06/21
Mission National Bank	10/22/20	0.150	5,000,000.00	01/21/21
SAN GABRIEL				
Mega Bank	09/23/20	0.160	5,000,000.00	12/17/20
SAN JOSE				
Meriwest Credit Union	10/15/20	0.180	10,000,000.00	04/15/21
Technology Credit Union	05/07/20	0.160	50,000,000.00	11/05/20
Technology Credit Union	06/04/20	0.190	50,000,000.00	12/03/20
Technology Credit Union	08/20/20	0.170	50,000,000.00	02/18/21
Technology Credit Union	09/03/20	0.160	50,000,000.00	03/04/21
SANTA CLARITA				
Bank of Santa Clarita	05/08/20	0.180	5,000,000.00	11/06/20
Bank of Santa Clarita	07/10/20	0.210	15,000,000.00	01/08/21
SANTA ROSA				
Poppy Bank	05/21/20	0.170	30,000,000.00	11/19/20
Poppy Bank	06/03/20	0.190	50,000,000.00	12/02/20
Poppy Bank	06/10/20	0.210	72,000,000.00	12/09/20
Poppy Bank	09/11/20	0.170	23,000,000.00	03/12/21
VACAVILLE				
Travis Credit Union	08/14/20	0.180	50,000,000.00	11/13/20
Travis Credit Union	05/20/20	0.190	25,000,000.00	11/18/20
Travis Credit Union	10/15/20	0.170	50,000,000.00	04/15/21
VISALIA				
Suncrest Bank	08/20/20	0.170	1,000,000.00	02/18/21
WATSONVILLE				
Santa Cruz County Bank	05/14/20	0.180	10,000,000.00	11/12/20
Santa Cruz County Bank	10/09/20	0.140	10,000,000.00	01/08/21
YUBA CITY				
Bank of Feather River	07/15/20	0.190	5,000,000.00	01/13/21
TOTAL TIME DEPOSITS OCTOBER 2020			4,782,500,000.00	

BANK DEMAND DEPOSITS

OCTOBER 2020

(\$ in thousands)

DAILY BALANCES

<u>DAY OF MONTH</u>	<u>BANK BALANCES</u>	<u>INTEREST BEARING BANK BALANCES</u>	<u>WARRANTS OUTSTANDING</u>
1	\$ 2,018,908	\$ 1,400,000	\$ 3,099,203
2	1,948,660	1,300,000	3,497,127
3	1,948,660	1,300,000	3,497,127
4	1,948,660	1,300,000	3,497,127
5	2,015,755	1,355,000	3,618,727
6	1,909,863	1,290,000	3,797,587
7	2,011,175	1,275,000	2,514,861
8	2,006,579	1,325,000	3,568,344
9	1,994,915	1,225,000	2,827,591
10	1,994,915	1,225,000	2,827,591
11	1,994,915	1,225,000	2,827,591
12	1,994,915	1,225,000	2,588,206
13	2,031,321	1,250,000	3,904,006
14	2,001,343	1,200,000	4,136,067
15	1,975,924	1,220,000	3,530,495
16	1,986,691	1,375,000	3,369,275
17	1,986,691	1,375,000	3,369,275
18	1,986,691	1,375,000	3,369,275
19	1,943,003	1,310,000	3,773,624
20	2,021,534	1,375,000	3,969,005
21	1,986,535	1,345,000	3,190,507
22	1,952,338	1,320,000	3,070,230
23	1,981,961	1,295,000	3,385,195
24	1,981,961	1,295,000	3,385,195
25	1,981,961	1,295,000	3,385,195
26	2,000,129	1,340,000	3,615,757
27	2,013,377	1,300,000	3,952,714
28	1,992,446	1,300,000	3,513,140
29	2,001,274	1,300,000	3,448,901
30	1,958,833	1,315,000	3,737,388
31	1,958,833	1,315,000	3,737,388

AVERAGE DOLLAR DAYS

\$1,984,863 a/

\$1,301,452 b/

a/ The prescribed bank balance for October was \$1,840,595. This consisted of \$1,745,244 in compensating balances for services, balances for uncollected funds of \$96,031 and a deduction of \$680 for October delayed deposit credit.

b/ Represents the average bank balance in the Interest Bearing Demand Accounts.

**DESIGNATION BY POOLED MONEY INVESTMENT BOARD
OF TREASURY POOLED MONEY INVESTMENTS AND DEPOSITS**

1856

In accordance with sections 16480 through 16480.8 of the Government Code (GC), the Pooled Money Investment Board, at its meeting on October 21, 2020, has determined and designated the amount of money available for deposit and investment as of October 8, 2020, under said sections. In accordance with sections 16480.1 and 16480.2 of the GC, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

1. In accordance with Treasurer's Office policy, for deposit in demand bank accounts as:

a. Compensating Balance for Services \$ 1,745,000,000

The active noninterest-bearing bank accounts designation constitutes a calendar month average balance. For purposes of computing the compensating balances, the Treasurer shall exclude from the daily balances any amounts contained therein as a result of nondelivery of securities purchased for "cash" for the Pooled Money Investment Account and shall adjust for any deposits not credited by the bank as of the date of deposit. The balances in such accounts may fall below the above amount provided that the balances computed by dividing the sum of daily balances of that calendar month by the number of days in the calendar month reasonably approximates that amount. The balances may exceed this amount during heavy collection periods or in anticipation of large impending warrant presentations to the Treasury, but the balances are to be maintained in such a manner as to realize the maximum return consistent with safe and prudent treasury management.

b. Interest Bearing Accounts for Cash Flow Variability: \$ 1,000,000,000

JP Morgan Chase Bank	\$ 500,000,000
Bank of the West	\$ 500,000,000

The interest bearing bank account designation represents targeted balances to be averaged over one month's period to smooth cash flow variability. The balances may fluctuate above and below these amounts as needed to manage cash flow variances and to meet daily liquidity needs. Interest earnings for these accounts will be calculated according to the terms of the agreement between the Treasurer's Office and the account's depository bank, paid monthly and recorded as a deposit into the state's main demand deposit account, and allocated quarterly by the State Controller's Office as directed by GC 16475 and GC 16480.6.

2. In accordance with law, for investment in securities authorized by section 16430, GC, or in term interest-bearing deposits in banks and savings and loan associations as follows:

	From	To	Transactions	In Securities (GC section 16430)	Time Deposits in Various Financial Institutions (GC sections 16503a and 16602)	Estimated Total
(1)	10/19/2020	10/23/2020	\$ 3,992,900,000	\$ (834,100,000)	\$ 4,827,000,000	\$ 3,992,900,000
(2)	10/26/2020	10/30/2020	\$ (2,034,500,000)	\$ (2,868,600,000)	\$ 4,827,000,000	\$ 1,958,400,000
(3)	11/2/2020	11/6/2020	\$ (1,309,500,000)	\$ (4,178,100,000)	\$ 4,827,000,000	\$ 648,900,000
(4)	11/9/2020	11/13/2020	\$ (1,732,500,000)	\$ (5,910,600,000)	\$ 4,827,000,000	\$ (1,083,600,000)
(5)	11/16/2020	11/20/2020	\$ 2,388,000,000	\$ (3,522,600,000)	\$ 4,827,000,000	\$ 1,304,400,000
(6)	11/23/2020	11/27/2020	\$ (3,436,600,000)	\$ (6,959,200,000)	\$ 4,827,000,000	\$ (2,132,200,000)
(73)	11/30/2020	12/4/2020	\$ (411,700,000)	\$ (7,370,900,000)	\$ 4,827,000,000	\$ (2,543,900,000)
(8)	12/7/2020	12/11/2020	\$ 1,159,500,000	\$ (6,211,400,000)	\$ 4,827,000,000	\$ (1,384,400,000)
(9)	12/14/2020	12/18/2020	\$ (65,900,000)	\$ (6,277,300,000)	\$ 4,827,000,000	\$ (1,450,300,000)

From any of the amounts specifically designated above, not more than 30 percent in the aggregate may be invested in prime commercial paper under section 16430(e), GC.

Additional amounts available in treasury trust account and in the Treasury from time to time, in excess of the amounts and for the same types of investments as specifically designated above.

Provided, that the availability of the amounts shown under paragraph 2 is subject to reduction in the amount by which the bank accounts under paragraph 1 would otherwise be reduced below the calendar month average balance \$ 1,745,000,000.

Dated: October 21, 2020

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO

Chair

Member

Member
